

# Constrained optimization and Lagrange multipliers

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- The equation represents a relation intrinsic to the problem, as for example when the variables represent money spent and there is one fixed limited source for the funds. We saw such problems at the end of last

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- When optimizing a multivariable function over a region, one must check not only relative maxima and minima but values on the boundary of the region (as we did in linear programming). The boundary of a region is a curve defined by some equation, and we must focus our attention on that curve.

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What we see in these examples is that (in these cases) we can use a constraint equation to solve for one variable in terms of the other, substitute that expression into our

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But what if I wanted to minimize the  $f(x, y)$  from the example subject to the constraint  $x^5y^7 - 3xy^2 = 2$ ? I could not just solve for one variable in terms of the other, so a new method is needed.

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This observation leads to a way to find optimum points because of the following theorem (which we will not be able to justify).

**Theorem 3.** *The slope of the level curve  $f(x, y) = c$  for the function  $f$  at any point  $(x, y)$  is given by  $m = -\frac{f_x}{f_y}$ .*

Therefore, the level curve of  $f(x, y)$  is tangent to the constraint curve  $g(x, y) = c$  when  $-\frac{f_x}{f_y} = -\frac{g_x}{g_y}$

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**Theorem 4.** *The maximum and minimum values for the function  $f(x, y)$  subject to the constraint  $g(x, y) = k$  occur at points  $(x, y)$  for which the following three equations hold:*

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We first apply this theorem to see that it gives the same results we found in our previous, simple, examples. pz